

## Catchment Report

Trend Analysis, Retention and Source Apportionment: Eurajoki, Finland

EUROHARP 13-2005

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## **Catchment Report: Eurajoki, Finland Trend Analysis, Retention and Source Apportionment**

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**EUROHARP Report no 13****Catchment Report: Eurajoki, Finland****Trend Analysis, Retention and Source Apportionment****Kronvang, B, Larsen, S.E., Jensen, J.P, Andersen, H.E. and Granlund, K.: 2005**

Catchment report: Eurajoki, Finland. Trend Analysis, Retention and Source Apportionment, EUROHARP report 13-2005, NIVA report SNO 5004-2005, Oslo, Norway, 26 pp.

A publication developed within Work Package 5 of the EUROHARP project: "Application of methodologies to analyse nutrient pollution in a European River Basin Network".

Published by: Norwegian Institute for Water Research (NIVA), Norway  
Authors: Brian Kronvang, Søren E. Larsen, Jens P. Jensen and Hans Estrup Andersen, NERI, Denmark. Kirsti Granlund, Finnish Environment Institute, Helsinki, Finland.  
Acknowledgement: Catchment data holders: Kirsti Granlund, Finnish Environment Institute, Helsinki, Finland..  
Number Printed: 15  
ISBN: 82-577-4702-5  
Pages: 26  
Layout: Graphics Group, NERI, Denmark.  
Date of printing: April 2005.

The Project: The EC funded EUROHARP project encompasses 22 research institutes from 17 European countries (2002-2005). The overall objective of the EUROHARP work is to provide end-users with guidance for an appropriate choice of quantification tools to satisfy existing European requirements on harmonisation and transparency for quantifying diffuse nutrient losses, e.g. to facilitate the implementation of the Water Framework Directive and the Nitrates Directive. The project includes both the assessment of the performance of individual models and the applicability of the same models in catchments throughout Europe with different data availability and environmental condition. The basis for the performance and applicability studies is the compilation of a harmonised GIS/database for all catchment data and the analysis of these data (trends, watercourse retention).

Key words: Nutrients. Trend analysis. Retention. Source apportionment. Diffuse losses. Water Framework Directive. Nitrates Directive.

The report may also be downloaded from the EUROHARP web site: [www.euroharp.org](http://www.euroharp.org)  
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## Contents

<b>Executive Summary</b>	<b>4</b>
<b>1. Introduction</b>	<b>5</b>
<b>2. Driving Forces in the Eurajoki Catchment</b>	<b>7</b>
<b>3. Analysis of Nutrient Pressures</b>	<b>9</b>
3.1 Point Sources	9
3.2 Background Yields of Nutrients	9
3.3 Catchment Hydrology and Losses of Nitrogen and Phosphorus	10
3.4 Nutrient Retention in the Catchment	11
3.5 Source Apportionment of Nutrient Loads	12
<b>4. Analysis of Nutrient State</b>	<b>13</b>
<b>Annex 1: Methodology for Nutrient Transport Estimation</b>	<b>16</b>
<b>Annex 2: Methodology for Source Apportionment</b>	<b>18</b>
<b>Annex 3: Methodology for Trend Analysis</b>	<b>19</b>
<b>Annex 4: Methodology for Nutrient Retention Calculation</b>	<b>23</b>
<b>Annex 5: Catchment Data Holder Questionnaire</b>	<b>25</b>

## Executive Summary

The first primary objective of the EUROHARP project is to provide end-users (national and international European policy-makers) with a thorough scientific evaluation of nine contemporary quantification tools and their ability to estimate diffuse nutrient (N,P) losses to surface water systems and coastal waters, and thereby facilitate the implementation of the relevant policy instruments (eg. EU Water Framework Directive; EU Nitrates Directive). EUROHARP will contribute substantially to improve the comparability, transparency and reliability of the quantification of nutrient losses from diffuse sources, and thereby to improved efficiency of abatement strategies related to the implementation of e.g. the Nitrates Directive and the Water Framework Directive.

The Water Framework Directive and Nitrates Directive demand analyses of the main sources of nutrient pollution at the river basin scale. European River Basin District Authorities thus need tools for quantification of the discharges and losses from point and diffuse sources of nitrogen and phosphorus in catchments. Such tools could also be the combined trend analysis, nutrient retention and source apportionment, as described in this report. The report analyses nutrient pressures, nutrient retention and nutrient trends at the outlet station from the Eurajoki catchment in Finland, applying standardised methodological approaches as described in four separate Annexes.

Kendall's seasonal trend test with flow-adjustment reveals that the Eurajoki experiences an upward but non-significant trend for total nitrogen and total phosphorus concentrations during the period 1985-2001. The average annual nutrient retention in lakes and streams in the Eurajoki has been calculated at 1262 tonnes N and 23.4 tonnes P, applying the Tier 1 and Tier 3 EUROHARP-NUTRET retention tool. The source apportionment showed that diffuse sources represent the main nutrient source in the catchment, contributing on average 80% of total nitrogen and 73% of total phosphorus loads during the three-year period 1998-2000. The average loss of dissolved inorganic nitrogen and total phosphorus from agricultural areas amounted, respectively, to 49.0 kg N ha<sup>-1</sup> (1989-2000) and 0.97 kg P ha<sup>-1</sup> (1989-2000).

# 1. Introduction

Identification of pressures and assessment of impacts in River Basins is the first task in the implementation of the EU Water Framework Directive (WFD) to be completed before 22 December 2004. Member States shall collect and maintain information on the type and magnitude of significant anthropogenic pressures on water bodies leading to ecological impacts. Among these pressures are the diffuse losses of nutrients. Excess nutrient loadings into rivers, lakes, reservoirs and estuaries lead to eutrophication which, through algae growth, can severely impact freshwater and marine ecosystems.

The River Basin District Authorities (RBDA) have to conduct an analysis for each catchment, based on existing data on catchment characteristics such as land use, pollution sources and on water monitoring data. Such an analysis can be performed in a stepwise manner following for example the DPSIR concept, see diagram below.

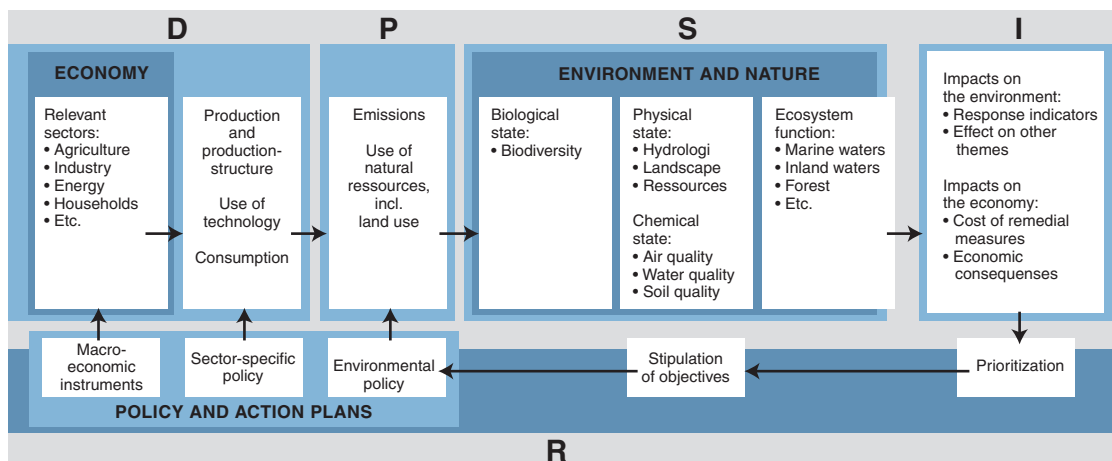


Diagram of the DPSIR concept

In the case of nitrogen and phosphorus, the RBDA will have to analyse existing monitoring data in water bodies for trends, and investigate the main nutrient pressures by conducting a source inventory quantifying the importance of the main nutrient sources, viz:

- Point sources, such as waste water discharges from wastewater treatment plants, industrial plants, scattered dwellings and fish farms.
- Diffuse sources, such as background nutrient losses, nutrient losses from agricultural activities, atmospheric deposition of nutrients and nutrient losses from forestry.

The information gathered on pressures and their impacts should be used in deciding environmental objectives for the water bodies and in the development of River Basin Management Plans. The quantitative aspect is important, especially to evaluate the precise needs for pollution control to make each water body meet its environmental objectives.

Most of the required WFD activities mentioned above depend on a detailed knowledge of the anthropogenic pressures and their impacts on the aquatic ecosystems. This knowledge is acquired mainly through the existing monitoring programmes implemented for the aquatic ecosystems and for the most important pressures.

The RBDA have to fulfil the requirements of monitoring of surface and groundwaters under the WFD by establishing a monitoring network designed to provide a coherent and comprehensive overview of the ecological and chemical status within each river basin. The WFD includes three different monitoring programmes: surveillance monitoring, operational monitoring and investigative monitoring. The monitoring programmes should be tailor-made according to the information required and the problem to be solved. The WFD monitoring programmes have to be implemented by 22 December 2006.

Following the pressure/impact analysis and the implementation of the WFD monitoring programmes, the RBDA shall ensure that a river basin management plan is produced for each basin before 22 December 2009.

The information contained in this Catchment Report results from EUROHARP, Work Package 5 activity on analysing existing catchment data following the DPSIR concept. The following three EUROHARP tools have been applied:

- Trend analysis of flow and nutrient concentration data (see Annex 3).
- Source Apportionment of nutrient sources (EUROHARP QT9) (see Annexes 1 and 2).
- Nutrient retention estimates for streams, rivers, reservoirs and lakes by applying the EUROHARP quantification tool for retention in surface waters (see Annex 4).

## 2. Driving Forces in the Eurajoki Catchment

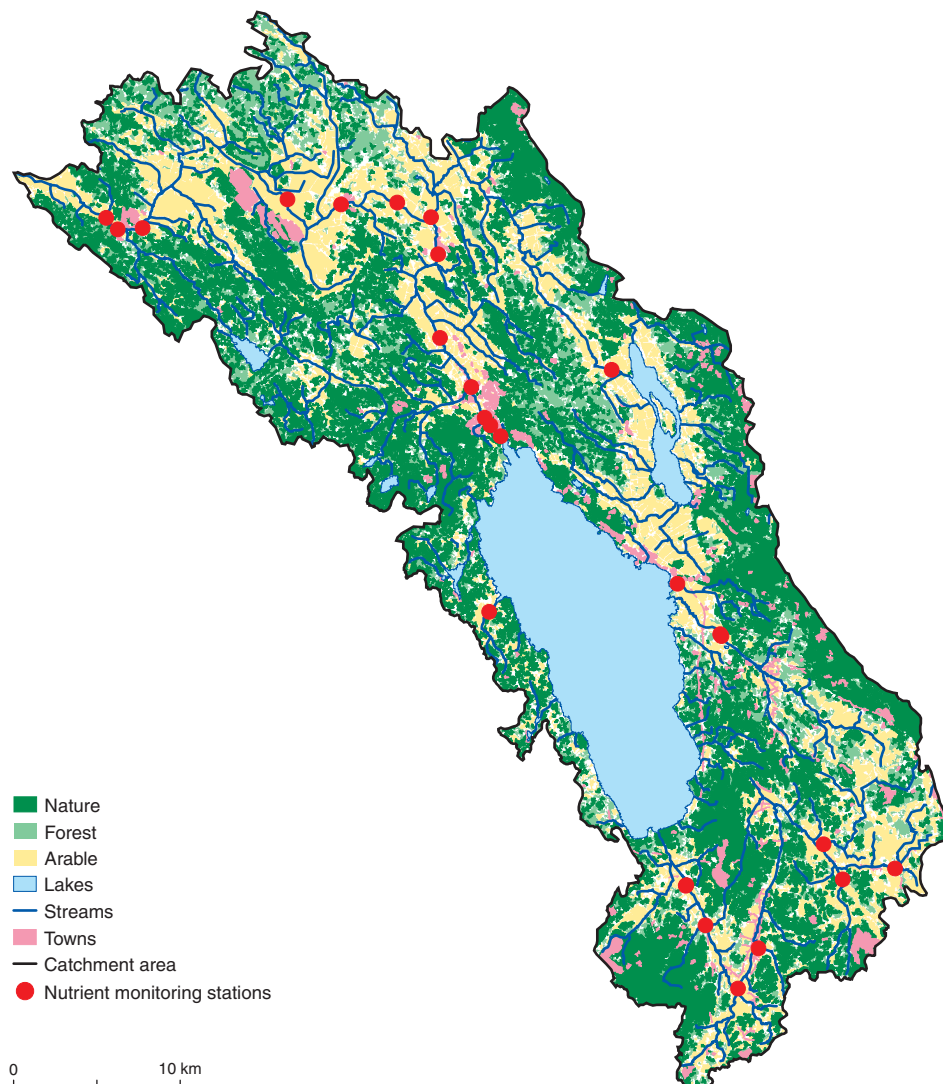


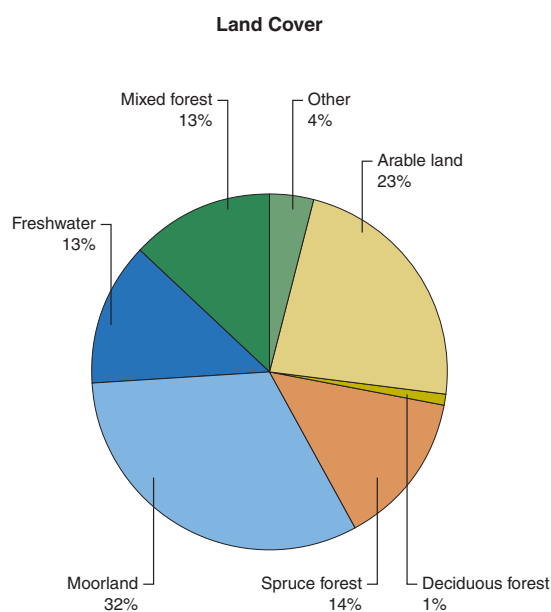
Figure 1: Map showing land use and river network characteristics for the Eurajoki catchment, Finland, and existing water quality monitoring and hydrometric stations in the catchment.

### *Main characteristics of the catchment:*

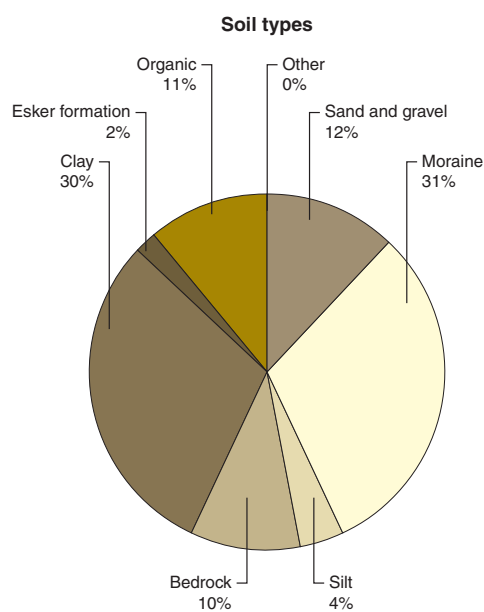
**Catchment area:** 1336 km<sup>2</sup>

**Precipitation:** 559 mm (mean 1990-2000)

**Land use:** Dominantly moorland, unmanaged grassland and arable land



**Figure 2: Main land use classes in the Eurajoki catchment.**



**Figure 3: Main soil types in the Eurajoki catchment.**

<b>Soil types:</b>	Predominantly clay and moraine.
<b>Population:</b>	63,300 inhabitants (estimated for entire municipalities partly extending outside catchment).
<b>Number of WWTP's:</b>	7 plants.
<b>Livestock:</b>	7,260 cattles, 64,200 pigs and 2,316,000 poultry.
<b>Agricultural land:</b>	308.4 km <sup>2</sup>
<b>Fertiliser use</b>	
<b>(1999 interview):</b>	<p>Spring wheat: 107 kg N ha<sup>-1</sup> and 16 kg P ha<sup>-1</sup></p> <p>Barley for fodder: 91 kg N ha<sup>-1</sup> and 12 kg P ha<sup>-1</sup></p> <p>Silage: 152 kg N ha<sup>-1</sup> and 15 kg P ha<sup>-1</sup></p> <p>Oilseed: 97 kg N ha<sup>-1</sup> and 13 kg P ha<sup>-1</sup></p> <p>Oats: 86 kg N ha<sup>-1</sup> and 14 kg P ha<sup>-1</sup></p>
<b>Number of lakes &lt; 5 ha:</b>	7
<b>Number of lakes &gt; 5 ha:</b>	16
<b>Stream network density:</b>	0.58 km km <sup>-2</sup>



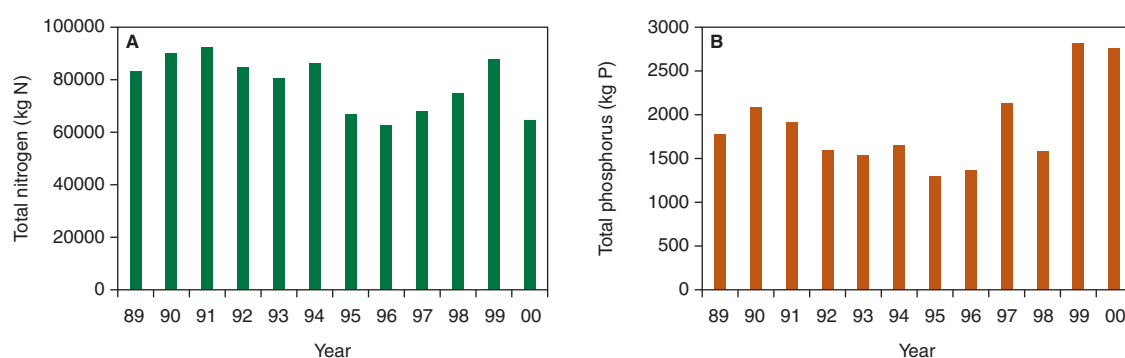
### 3. Analysis of Nutrient Pressures

#### 3.1 Point sources

Point sources in the Eurajoki catchment includes:

- Waste Water Treatment Plants (WWTP).
- Discharges from industrial plants.
- Discharges from freshwater fish farms.
- Discharges from scattered dwellings.

The annual discharge of total nitrogen and total phosphorus from WWTPs during the period 1989-2000 is shown in Figure 4.



**Figure 4: Annual discharge of total nitrogen and total phosphorus from WWTPs in the Eurajoki catchment.**

#### 3.2 Background yields of nutrients

Table 1 shows the applied values for average annual background losses of total nitrogen and total phosphorus applied in the Eurajoki catchment. No data was delivered from catchment data holder on natural background losses of nutrients so the Figures used are only a rough estimate.

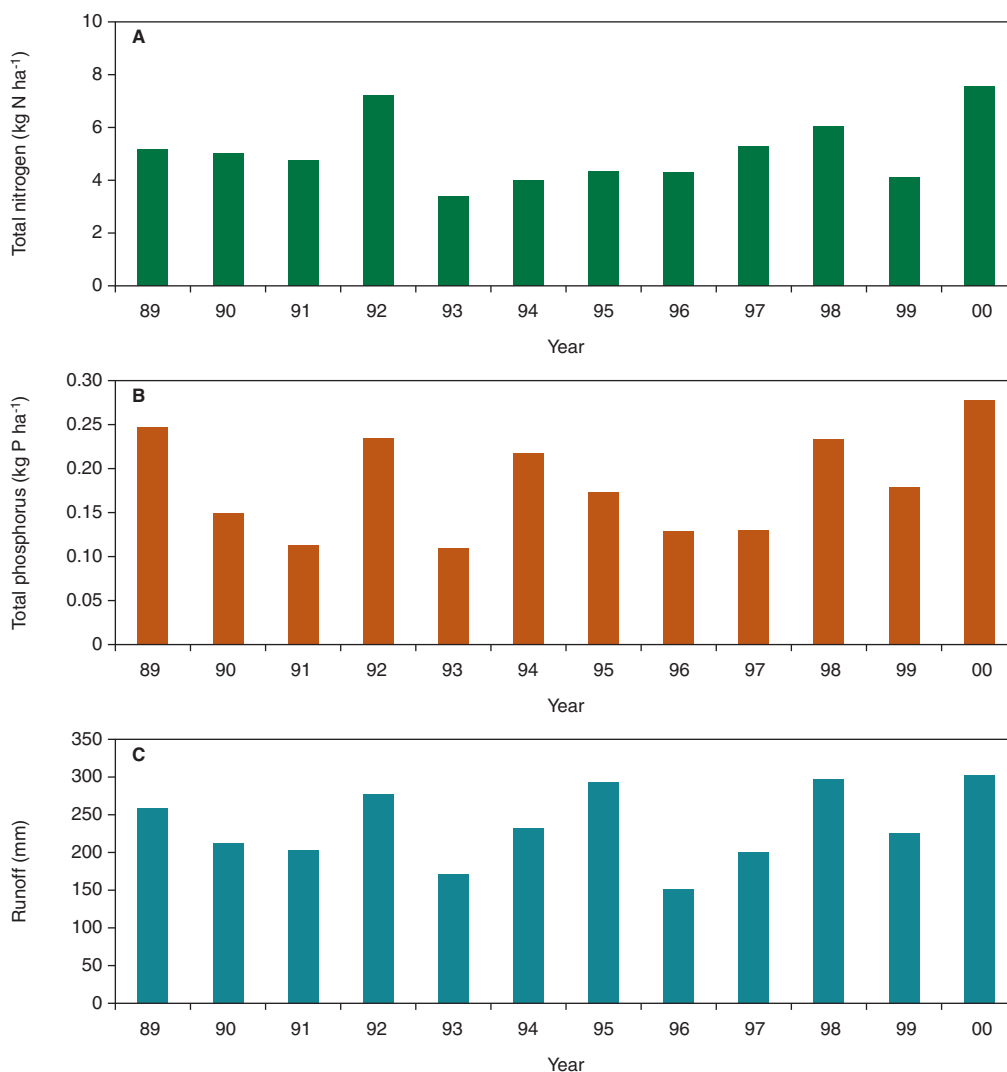
**Table 1: Average annual background export coefficients of total nitrogen and total phosphorus.**

	Export coefficient
Total nitrogen	1.7 kg N ha <sup>-1</sup>
Total phosphorus	0.06 kg P ha <sup>-1</sup>

### 3.3 Catchment hydrology and losses of nitrogen and phosphorus

Discharge and nutrient transport data for the monitoring station at the catchment outlet (station name: 6371 - EURA 42) has been reported for the period 1989-2000. The method applied for transport estimation is described in Annex 1.

The annual runoff, total nitrogen transport and total phosphorus transport vary considerable from year to year, depending especially on the annual climate (Fig. 5).



**Figure 5: Annual runoff and losses of dissolved inorganic nitrogen and total phosphorus from the catchment.**

**Annual average runoff (1989-2000):**

236 mm

**Annual average total nitrogen losses (1989-2000):**

5.1 kg N ha<sup>-1</sup>

**Annual average total phosphorus losses (1989-2000):**

0.18 kg P ha<sup>-1</sup>

### 3.4 Nutrient retention in the catchment

Nutrient retention estimates with the EUROHARP Nutrient Retention Tool include the processes of denitrification and sedimentation in surface water bodies in the catchment. The Retention Tool operates at catchment scale and its application produces quantitative estimates of longer-term annual permanent nutrient retention. The nutrient retention estimate does not comply to a specific year (dry/wet), but as an average annual estimate of the retention capacity in a specific catchment. A comprehensive description of the Nutrient Retention Tool regarding input data needs and retention rates and models will be developed and presented as a Handbook at a later stage in the EUROHARP project.

The Retention Tool requires descriptive information on water bodies in the catchment. Specific hydromorphologic information is needed for all lakes and reservoirs larger than 5 hectares. Moreover, information on total area of lakes < 5 ha, total areas of streams < 6 m and total areas of rivers > 6 m is required.

Input data for nutrient retention calculation about streams, reservoirs and lakes, and the resulting average annual nutrient retention in the Eurajoki catchment is shown in Tables 2-4. The retention calculation for the Eurajoki Catchment was conducted by applying the Tier 3 retention tool for the large lake and the Tier 1 retention tool for remaining lakes and rivers.

#### Information on water bodies in Eurajoki, Finland

There are no reservoirs in the catchment.

**Table 2: Length and estimated areas of streams and rivers.**

Watercourses	Length	Area
Streams: < 6 m wide	647 km	104 ha
Rivers: > 6 m wide	132 km	143 ha
Total	779 km	247 ha

**Table 3: Number and areas of lakes and reservoirs in the river network.**

Lakes	Number	Area
1-5 ha	7	16.1 ha
5-20 ha	8	81.8 ha
20-100 ha	5	252.8 ha
> 100 ha	3	17014.5 ha
Total	23	17365.2 ha

#### Nutrient retention estimates

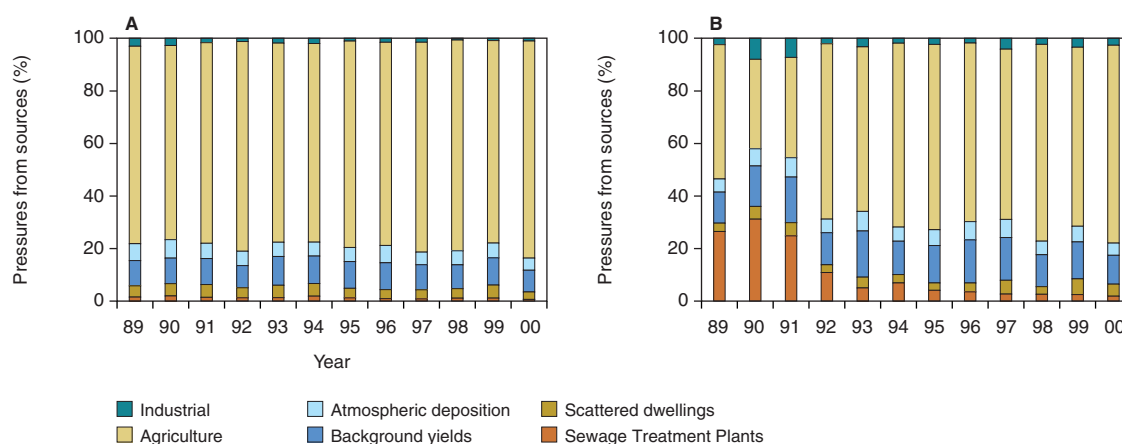
**Table 4: Long term annual nitrogen and phosphorus retention in water bodies for the entire catchment.**

Water body type	Total nitrogen	Total phosphorus
Streams: < 6 m wide	87 t N	-
Streams: > 6 m wide	120 t N	0.68 t P
Lakes & reservoirs: > 5 ha	1049 t N	22.59 t P
Lakes & reservoirs: < 5 ha	6.4 t N	0.088 t P
Total	1262 t N	23.36 t P

### 3.5 Source Apportionment of Nutrient loads

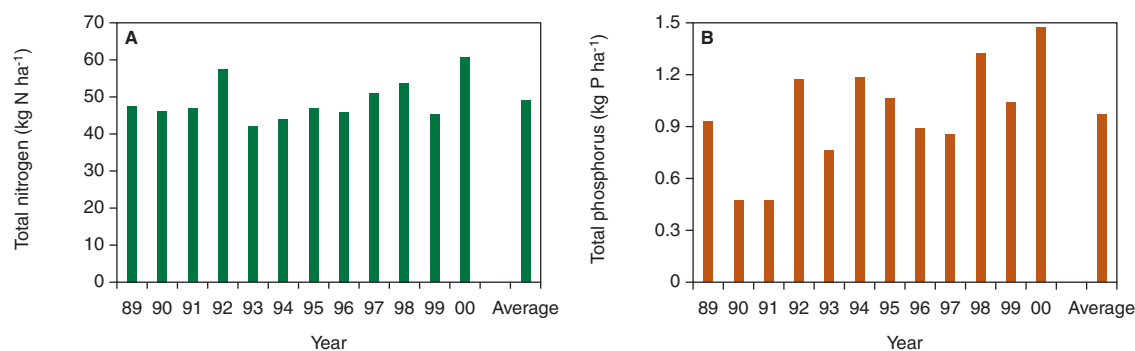
A source apportionment has been conducted on the annual nutrient export from the catchment, taking into consideration the average annual calculated nutrient retention in surface waters during the period 1989-2000 (Fig. 6). The source apportionment method is briefly described in Annex 2.

The main nutrient pressures in the catchment can be identified from Figure 6.



**Figure 6: Source apportionment of annual total nitrogen (left) and total phosphorus (right) exports from the catchment.**

The diffuse losses of total nitrogen and total phosphorus from agricultural land in the catchment are shown in Figure 7.



**Figure 7: Annual diffuse losses of dissolved inorganic nitrogen and total phosphorus from agricultural land within the catchment.**

**Average annual total nitrogen loss from agricultural land:** 49.0 kg N ha<sup>-1</sup>

**Average annual total phosphorus loss from agricultural land:** 0.97 kg P ha<sup>-1</sup>

## 4. Analysis of Nutrient State

The time series of flow and nitrogen and phosphorus concentrations from the monitoring station at the catchment outlet have been prepared for trend analysis with the Kendall's seasonal test. Before applying the test, the measured concentrations were flow-adjusted applying a robust curve fitting procedure (see Fig. 13). The statistical procedures are described in Annex 3. The concentration of total nitrogen and total phosphorus was positively related to discharge on days of measurement (Fig. 13). Seasonal trends in nitrogen and phosphorus concentrations are shown in Figure 12.

The seasonal variations of runoff, total nitrogen and total phosphorus concentration are shown in Figure 8. The time series of total nitrogen and total phosphorus at the catchment outlet are shown in Figures 9 and 10. The time series of both nitrogen and phosphorus show no homogenous trends (Table 5). An upward non-significant trend was detected for total nitrogen ( $P=97\%$ ) and total phosphorus ( $P=10\%$ ). The mean annual trend was estimated to  $0.0012 \text{ mg N l}^{-1}$  and  $0.00057 \text{ mg P l}^{-1}$  for the period 1985-2001. No significant trend was identified for the runoff measurements (Fig. 11).

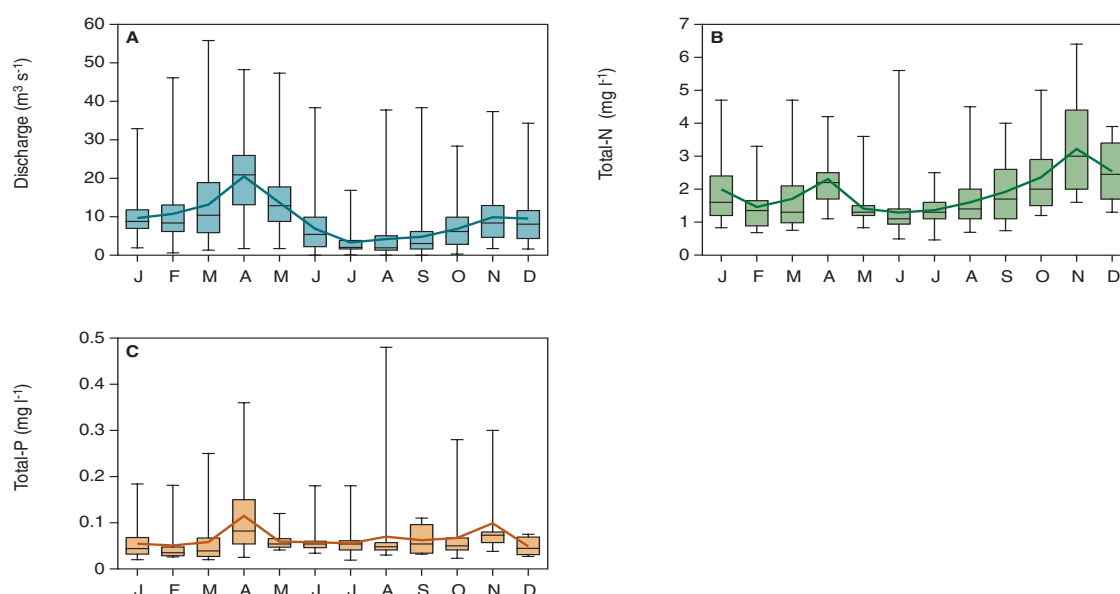


Figure 8: Box-Whisker plots showing the variation in runoff, total nitrogen and total phosphorus concentrations in the catchment.

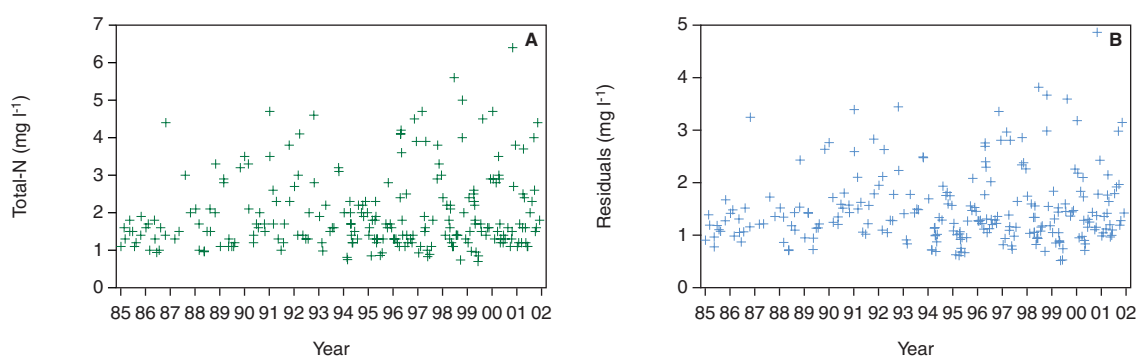
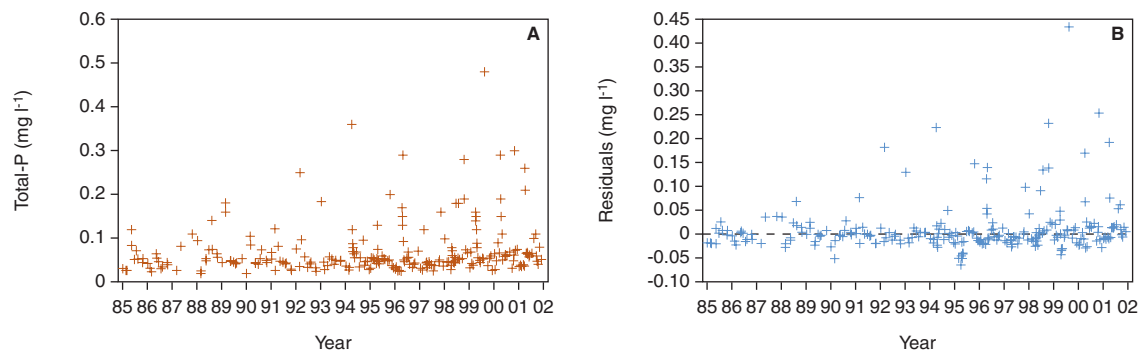
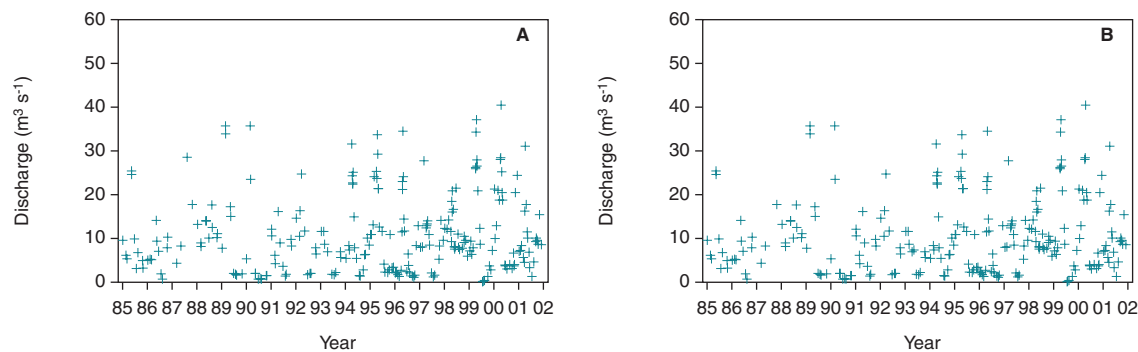


Figure 9: Time series of concentrations of total N and the flow-adjusted concentrations (residuals) during the period 1985-2001. Average concentration of total nitrogen is  $1.86 \text{ mg l}^{-1}$  ( $\text{CV}=54\%$ ).



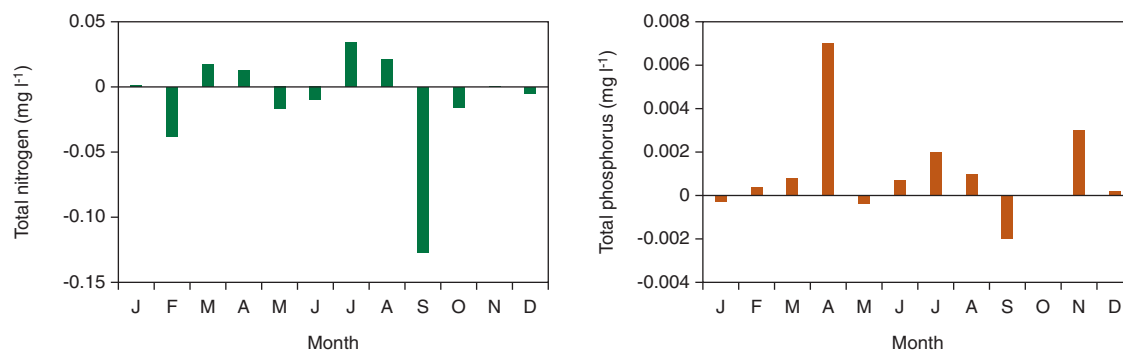
**Figure 10: Time-series of flow-adjusted concentrations of total phosphorus and the flow-adjusted concentrations (residuals) during the period 1985-2002. The average concentration of total phosphorus is  $0.068 \text{ mg l}^{-1}$  (CV=82%).**



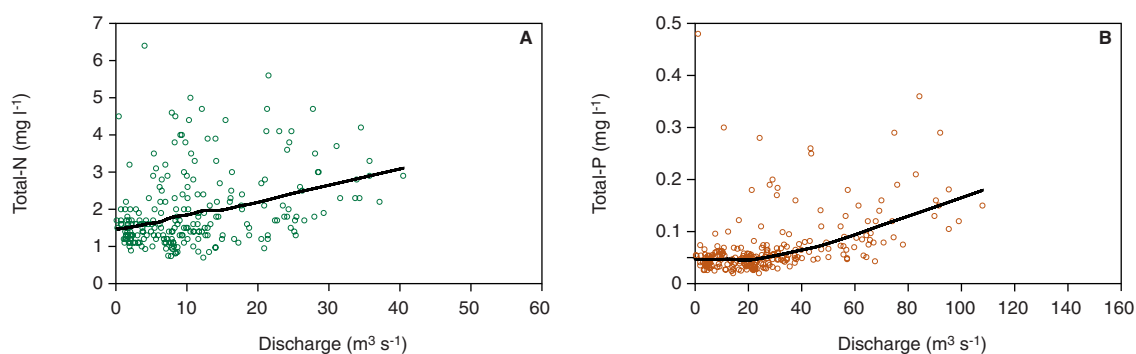
**Figure 11: Mean daily discharge at the days of water sampling during the period 1985-2001. Figure 10A shows discharge at measurement days for dissolved inorganic nitrogen and Figure 10B discharge for measurement days for total phosphorus.**

**Table 5: Results from Kendall's seasonal trend analysis together with slope estimates and 95% confidence limits for these estimates.**

	Test of homogeneity	Test probability (%)	Test statistic (Z)	Test probability (%)	Slope estimate	95%-confidence limits for slope
Runoff [ $\text{l s}^{-1}$ ] (nitrogen)	6.75	82	0.683	49	0.067	[-0.130;0.251]
Total nitrogen [ $\text{mg l}^{-1}$ ]	8.38	68	0.034	97	0.0012	[-0.023;0.029]
Runoff [ $\text{l s}^{-1}$ ] (phosphorus)	11.99	36	0.805	42	0.077	[-0.114;0.258]
Total phosphorus [ $\text{mg l}^{-1}$ ]	4.72	94	1.64	10	0.00057	[-0.00013;-0.0012]



**Figure 12: Monthly trend calculated on an annual basis in the concentration of dissolved inorganic nitrogen and total phosphorus during the period 1985-2001. (\*Significant at  $P=5\%$ ). Months are missing due to absence of monitoring data during the time period tested.**



**Figure 13: Relationships between discharge and concentrations of total nitrogen and total phosphorus, established applying the LOWESS fitting procedure (see Annex 3).**

## Annex 1: Methodology for Nutrient Transport Estimation

Determination of river transport (load) of nutrients is an integral component of monitoring programmes. The transport estimates are essential when establishing N and P mass balances for lakes and coastal waters, and in general for source apportionment.

The method used in the EUROHARP project for estimating transport on an annual basis is an interpolation method. It is assumed that concentrations of nutrients have been measured a number of times during a given year. Normally, the dates of measurement should be more or less evenly distributed in the given year. It is further assumed that daily runoff values exist for the selected measurement site. The method then utilise interpolated concentration values at days were nutrients have not been measured. The definition of the method is as follows.

The nutrient concentrations are measured at the days denoted by  $t_i, i = 1, 2, \dots, n$ . Concentrations are denoted  $c_i, i = 1, 2, \dots, n$ . Let  $t_0$  and  $t_{n+1}$  be the start, respectively the end of the year. The assumption is made that  $c_0 = c_1$  and  $c_{n+1} = c_n$ .

Then the transport is estimated by

$$\hat{L} = \sum_{i=0}^{n-1} \sum_{t_i < t \leq t_{i+1}} q_t \frac{c_i \cdot (t_{i+1} - t) + c_{i+1} (t - t_i)}{t_{i+1} - t_i} \quad (1),$$

where

$\sum$  : denotes summation, i.e.

$\sum_{i=0}^{n-1}$  : denotes summation of values for the index in the interval 0 to  $n-1$ , and

$\sum_{t_i < t \leq t_{i+1}}$  : denotes summation of values for  $t$  in the interval  $t_i$  to  $t_{i+1}$ , but  $t_i$  is not included in the interval

$t$ : denotes a day between two measurement days

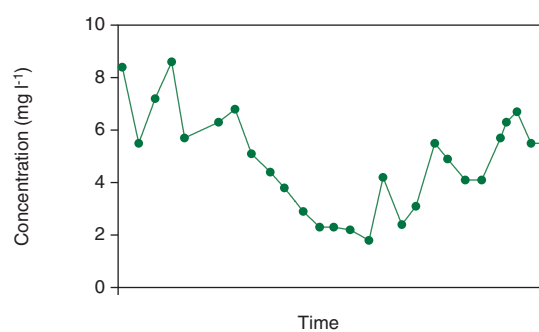
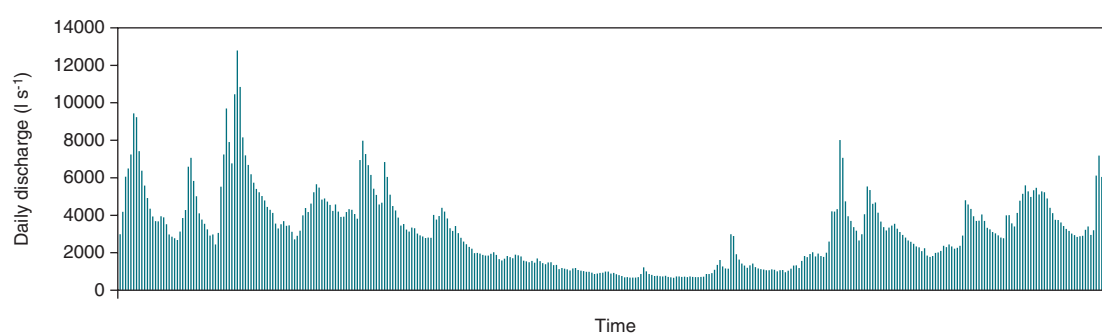
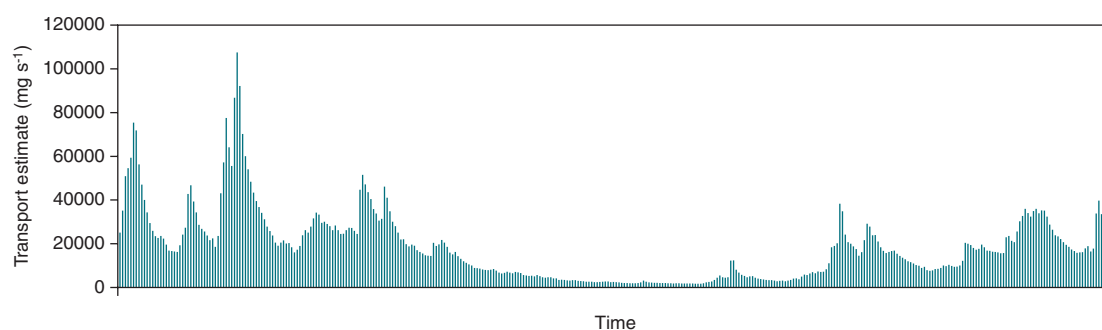
$q_t$  : is daily runoff for day  $t$ .

The assumption that  $c_0 = c_1$  results in  $c_{interpolated} = c_1$ , for  $t_0 < t \leq t_1$ , and the assumption  $c_{n+1} = c_n$  results in  $c_{interpolated} = c_n$ , for  $t_n < t \leq t_{n+1}$ .

Concentrations are given in  $\text{mg l}^{-1}$ , runoff as  $\text{l s}^{-1}$ . To obtain a transport per day multiply the estimate by 0.0864.

The principle of estimating nutrient transport is shown in the following three figures.



**Illustration of calculations:****Figure 1: Measured concentrations and interpolated concentrations.****Figure 2: Daily runoff values.****Figure 3: Daily estimated fluxes (product of runoff and estimated concentration).**

## Annex 2: Methodology for Source Apportionment

The source apportionment method is based on the assumption that the nutrient (total nitrogen or total phosphorus) transport at a selected river measurement site ( $L_{river}$ ) represents the sum of the components of the nutrient discharges from point sources ( $D_p$ ), the nutrient losses from anthropogenic diffuse sources ( $LO_D$ ) and the natural background losses of nutrients ( $LO_B$ ). Furthermore, it is necessary to take into account the retention of nutrients in the catchment after the nutrients have been discharged to surface waters ( $R$ ). This may be expressed as follows:

$$L_{river} = D_p + LO_D + LO_B - R \quad (1)$$

The aim of the source apportionment is to evaluate the contributions of specific point and diffuse sources of nutrients to the total riverine nutrient load, i.e. to quantify the nutrient losses from diffuse sources ( $LO_D$ ) as follows:

$$[LO_D = L_{river} - D_p - LO_B + R] \quad (2)$$

The importance of the different sources may be expressed as:

$$\text{Proportion of } LO_B = (LO_B / L_{river} + R) \cdot 100\% \quad (3)$$

$$\text{Proportion of } D_p = (D_p / L_{river} + R) \cdot 100\% \quad (4)$$

$$\text{Proportion of } LO_D = (LO_D / L_{river} + R) \cdot 100\% \quad (5)$$

The method outlined above requires:

Measurements at the selected river measurement site in order to determine  $L_{river}$ , which represents the riverine transport. The riverine transport is the quantity of a determinant carried by a watercourse (natural river or man-made watercourse) per unit of time. The transport estimator applied is described in Annex 1.

Determinations of the nitrogen and phosphorus point source discharges ( $D_p$ ) and natural background losses of nitrogen and phosphorus ( $LO_B$ ) in the river catchment area concerned, as well as the quantification of the retention of nitrogen and phosphorus ( $R$ ) in surface waters are needed. For this purpose, there are different methodologies available.

For most of the EUROHARP catchments there are more than one monitoring station and hence source apportionment can be performed for sub-catchments. Furthermore source apportionment is made on an annual basis at each site.

The anthropogenic diffuse nutrient loss from agricultural areas in the catchment can be estimated following equation 6:

$$[LO_{AG} = L_{river} - D_p - LO_B + R - LO_{AT} - LO_{SD}] \quad (6)$$

Where  $LO_{AG}$  is the anthropogenic loss of nutrients from agricultural areas entering surface waters;  $LO_{AT}$  is the nutrient load from atmospheric deposition directly on surface waters in the catchment and  $LO_{SD}$  is the nutrient load to surface waters from scattered dwellings in the catchment as defined in HARP Guideline 5 (see WWW.EUROHARP.ORG).

## Annex 3: Methodology for Trend Analysis

Trend analysis of time series of nutrient concentrations and runoff at river stations in the 17 European catchments was undertaken using Kendall's seasonal trend test with correction for serial correlation. This test is robust non-parametric site-specific statistical tests for monotone trends. It is robust towards missing values, values reported as "< detection limit", seasonal effects, autocorrelated measurements and non-normality (i.e. non-Gaussian data). The test was introduced in the papers Hirsch et al. (1982) and Hirsch and Slack (1984) and has become a very popular and effective method for trend analysis of water quality data. The statistical trend method can analyse both seasonal and annual data and provide a trend statistic, *P*-value and an estimate of the annual increase or decrease in nutrient concentrations.

A trend analysis starts with a time series plot (a graph showing observed concentrations versus time of observation) and a Box-Whisker plot (a graph showing the distribution of data for each calendar month). Such plots can give hints on possible trends, seasonality and extreme values.

Both total nitrogen and total phosphorus concentrations are highly depending on discharge. This substance-specific relationship can be modelled by the non-parametric and robust curve fitting method LOWESS (Locally Weighed Scatterplot Smoothing, Cleveland, 1979). The nutrient concentrations must be adjusted for runoff in order to minimise the impact from climate and to prevent a deterioration of the trend detection thereby increasing the power of the test. To remove the effects of runoff calculate residuals, i.e.

$$r = x - \hat{x}_{(LOWESS)},$$

where  $\hat{x}_{(LOWESS)}$  is the estimated concentration from LOWESS and  $x$  is the observed concentration. A time series plot of the residuals will reveal if the trend is still present in the adjusted values (residuals).

The trend method only operates with one value for each combination of season and year. Therefore an average value for the seasons with more than one observation is used. Let  $r_{ij}$  denote the average value of all adjusted measurements in year  $i$  and season  $j$ . It is assumed that there have been measurement in  $n$  years and  $p$  seasons, i.e.  $i=1,2,\dots,n$  and  $j=1,2,\dots,p$ . In EUROHARP applications the number of seasons  $p$  per year was set to 12 one for each month of the year. Some of the  $r_{ij}$ s can be missing if no measurement have been done in the relevant month and year.

The null hypothesis of the trend analysis is: for each of the  $p$  seasons the  $n$  data values are randomly ordered. The null hypothesis is tested against the alternative hypothesis: one or more of the seasons have a monotone trend. The trend test is done by calculating

$$S_g = \sum_{i=1}^{n-1} \sum_{j=i+1}^n \text{sgn}(r_{jg} - r_{ig}),$$

for  $g=1,2,\dots,p$ , and where

$$\text{sgn}(x) = \begin{cases} 1, & x > 0 \\ 0, & x = 0 \\ -1, & x < 0 \end{cases}.$$

If  $r_{jg}$  and/or  $r_{ig}$  is a missing value, then  $\text{sgn}(r_{jg} - r_{ig}) = 0$  per definition.

A combined test for all seasons (months) is done by first calculating

$$S = \sum_{g=1}^p S_g ,$$

and

$$\text{var}(S) = \sum_{g=1}^p \text{var}(S_g) + \sum_{g,h:g \neq h} \text{cov}(S_g, S_h) .$$

The variance for  $S_g$  under the null hypothesis can be calculated exactly by

$$\text{var}(S_g) = \frac{n_g(n_g - 1)(2n_g + 5) - \sum_{j=1}^m t_j(t_j - 1)(2t_j + 5)}{18} ,$$

where  $n_g$  is the number of non-missing observations in season  $g$ . In the formula for the variance of  $S_g$  it is assumed that there are groups of observations with completely equal values,  $m$  groups in total and in the  $j$ th group there is  $t_j$  equal values.

It is not possible under the null hypothesis to calculate the covariance between  $S_g$  and  $S_h$  exactly, but it can be estimated by (Hirsch and Slack, 1984)

$$\text{cov}(S_g, S_h) = \frac{K_{gh} + 4 \sum_{i=1}^n R_{ig} R_{ih} - n(n_g + 1)(n_h + 1)}{3} ,$$

where

$$K_{gh} = \sum_{i=1}^{n-1} \sum_{j=i+1}^n \text{sgn}[(r_{jg} - r_{ig})(r_{jh} - r_{ih})] ,$$

and

$$R_{ig} = \frac{n_g + 1 + \sum_{j=1}^n \text{sgn}(r_{ig} - r_{jg})}{2} .$$

The term  $R_{ig}$  is the ranking of  $x_{ig}$  amongst all observations in season  $g$ , and all the missing values get the value  $(n_g + 1)/2$  as ranking.

The test statistic for the aggregate test is

$$Z = \begin{cases} \frac{S-1}{(\text{var}(S))^{\frac{1}{2}}}, S > 0 \\ 0, S = 0 \\ \frac{S+1}{(\text{var}(S))^{\frac{1}{2}}}, S < 0 \end{cases}$$

The sign of  $Z$  indicates an increasing (+) or decreasing (-) trend. Both increasing and decreasing trends are interesting. The null hypothesis must be rejected if the numerical value of  $Z$  is greater than the  $(\frac{\alpha}{2})$ -percentile in the Gaussian distribution with mean 0 and variance 1. Here  $\alpha$  stands for the significance level, which typically is 5%. At the 5%-level all  $Z$ -values numerically greater than 1.96 are significant. The reason for evaluating  $Z$  in a Gaussian distribution is that under the null hypothesis,  $S$  has a Gaussian distribution with mean 0 and variance  $\text{var}(S)$  for  $n \rightarrow \infty$ . The Gaussian approximation is good if  $n \geq 10$  (Hirsch and Slack, 1984). This means 10 years of data with one concentration measurement for each month.

The trend in each season can be tested by calculating

$$Z_g = \begin{cases} \frac{S_g-1}{(\text{var}(S_g))^{\frac{1}{2}}}, S_g > 0 \\ 0, S_g = 0 \\ \frac{S_g+1}{(\text{var}(S_g))^{\frac{1}{2}}}, S_g < 0 \end{cases}$$

The null hypothesis of no trend is rejected if the numerical value of  $Z_g$  is greater than the  $(\frac{\alpha}{2})$ -percentile in the Gaussian distribution with mean 0 and variance 1.

It is possible to calculate an estimate for the trend (a slope estimate) if one assume that the trend is constant (linear) during the period and the estimate is given as change per unit time (year). Hirsch et al. (1982) introduced Kendall's seasonal slope estimator, which can be computed in the following way. For all pair of residuals  $(r_{ij}, r_{kj})$  with  $j = 1, 2, \dots, p$  and  $1 \leq k < i \leq n$  calculate

$$d_{ijk} = \frac{r_{ij} - r_{kj}}{i - k}.$$

The slope estimator is then the median of all  $d_{ijk}$ -values and is robust, if the time series has serial correlation, seasonality and non-Gaussian data (Hirsch et al., 1982). A slope estimate for each season can be calculated in the same way.

A  $100(1 - \alpha)\%$  confidence interval for the slope can be obtained by the following calculations

- Choose the wanted confidence level  $\alpha$  (1, 5 or 10%) and use

$$Z_{1-\frac{\alpha}{2}} = \begin{cases} 2.576, \alpha = 0.01 \\ 1.960, \alpha = 0.05 \\ 1.645, \alpha = 0.10 \end{cases}$$

in the following calculations. For the EUROHARP application we use a confidence level of 5%.

- Calculate

$$C_\alpha = Z_{1-\alpha/2} \cdot (\text{var}(S))^{\frac{1}{2}}.$$

- Calculate

$$M_1 = \frac{N - C_\alpha}{2},$$

$$M_2 = \frac{N + C_\alpha}{2},$$

where

$$N = \frac{1}{2} \sum_{g=1}^p n_g (n_g - 1).$$

- Lower and upper confidence limits are the  $M_1$  th largest and  $(M_2 + 1)$ th largest value of the  $N$  ranked slope estimates  $d_{ijk}$ .

Using the modified van Belle and Hughes test for homogeneity (1984) one can test the homogeneity of the separate season trend test. This homogeneity test must be non-significant in order to use the combined trend test.

Time series of daily runoff values also has to be tested for trends. The same trend test as described above can be used on the measured runoff values. Slope estimates and confidence intervals are computed following the methods described above. If no significant trends are detected in the runoff time series, any significant trend in the concentration time series is said to be anthropogenic in origin.

## References

Cleveland, W.S. (1979): Robust locally weighted regression and smoothing scatterplots. *Journal of American Statistical Association*, 74, 829-836.

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## Annex 4: Methodology for Nutrient Retention Calculation

A retention group under the EUROHARP project has developed a new tool for calculation of nitrogen and phosphorus retention in streams, rivers, lakes and reservoirs. The tool developed consists of different Tiers, where the demand of input data from the catchment increases with each Tier. The tool has been developed based on a review of existing international literature and existing mass-balance data for a great number of lakes and reservoirs. A description of the data and methods behind the proposed Retention Tool will be available as a Handbook on [www.EUROHARP.org](http://www.EUROHARP.org).

### Tier 1

Nitrogen retention in streams and rivers is calculated by applying an average annual retention rate for total nitrogen on the calculated total surface area of streams and rivers in the entire river basin. Similarly, phosphorus retention is calculated by applying an average annual retention rate for total phosphorus on the riparian area (only 5% of total river width is estimated to be riparian area) of rivers being more than 6 m in width. Nitrogen and phosphorus retention in lakes and reservoirs is calculated by applying an average annual retention rate for the total area of lakes and reservoirs in the river basin.

*Average annual nutrient retention rates in streams and rivers, and lakes and reservoirs.*

Total Nitrogen	Average annual retention rates
Lakes and reservoirs	40 g N m <sup>-2</sup> yr <sup>-1</sup>
Streams and rivers	84 g N m <sup>-2</sup> yr <sup>-1</sup>
Total Phosphorus	
Lakes and reservoirs	0.55 g P m <sup>-2</sup> yr <sup>-1</sup>
Streams and rivers > 6 m width	5.50 g P m <sup>-2</sup> yr <sup>-1</sup>

### Tier 2

Nutrient retention in lakes and reservoirs is calculated by applying average annual retention rates for total nitrogen and total phosphorus on the total area of lakes and reservoirs grouped into 5 classes having different hydraulic retention times.

*Nitrogen and phosphorus retention in lakes having different hydraulic residence times ( $\tau_w$ ).*

$\tau_w$ (years)	Nitrogen retention		Phosphorus retention	
	(mg N d <sup>-1</sup> )	(% of load)	(mg N d <sup>-1</sup> )	(% of load)
0.001-0.01	100	-	4.0	7
0.01-0.1	100 (30-200)	16	3.0 (1-9)	18
0.1-1	160 (50-300)	50	1.7 (0.5-4)	41
1-10	60 (10-120)	60	1.3 (0.2-3)	69
> 10	50	-	1.0	80

Tier 3

Nutrient retention estimates in lakes and reservoirs are performed water body by water body by applying a nitrogen retention model incorporating depth and hydraulic residence time and a phosphorus model incorporating hydraulic residence time. Both models give the percentage retention of the incoming nutrient load to the water body that has to be known in order to calculate the annual nutrient retention.

*Annual total nitrogen retention in lakes and reservoirs as percentage of incoming load ( $D$ =average water depth (m);  $\tau_w$  = hydraulic residence time in years) (1).*

$$(1) \quad N_{ret} = \left( 1 - \frac{1}{\left( 1 + \frac{7.3}{D} \cdot \tau_w \right)} \right)$$

*Annual total phosphorus retention in lakes and reservoirs as percentage of incoming load ( $\tau_w$  = hydraulic residence time in years) (2).*

$$(2) \quad P_{ret} = \left( 1 - \frac{1}{1 + \sqrt{\tau_w}} \right)$$



## Annex 5: Catchment Data Holder Questionnaire

### Overall assessment

1. Is the report of any benefit for you as a catchment owner regarding eg. pressure/impact analysis for the Water Framework Directive or the Nitrates Directive ?

a) Yes, a great benefit ; b) Yes, a benefit X; c) Yes, but only to a minor degree ; d) Not of any use

If needed, please give detailed information on your opinion:

What is meant by driving forces in the report? Some errors in the land use map? Population and livestock is for whole municipalities? There are more lakes in the catchment that shown on page 8. What about atmospheric deposition on lakes?

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**Based on your knowledge of the catchment please indicate below your opinions on the content of the different sections of the report:**

#### 2. Driving Forces

Does the section adequately describe your catchment:    Yes                      Partly X                      No

If you answered No, please specify any corrections below:

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#### 3. Analysis of Nutrient Pressures - 3.1 Point Sources

Does the section adequately describe your catchment:    Yes        X                      Partly                      No

If you answered No, please specify any corrections below:

Some new estimates are available now.

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#### 3. Analysis of Nutrient Pressures - 3.2 Background Yields of Nutrients

Does the section adequately describe your catchment:    Yes                      Partly X                      No

If you answered No, please specify any corrections below:

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### 3. Analysis of Nutrient Pressures - 3.3 Catchment Hydrology and Losses of Nitrogen and Phosphorus

Does the section adequately describe your catchment:    Yes    ☒    Partly    ☐    No

If you answered No, please specify any corrections below:

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### 3. Analysis of Nutrient Pressures - 3.4 Nutrient Retention in the Catchment

Does the section adequately describe your catchment:    Yes    ☐    Partly    ☒    No

If you answered No, please specify any corrections below:

Problems related to lake data, not all lakes are included in the analysis. Classification of rivers is different from the Finnish one.

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### 3. Analysis of Nutrient Pressures - 3.5 Source Apportionment of Nutrient Loads

Does the section adequately describe your catchment:    Yes    ☐    Partly    ☒    No

If you answered No, please specify any corrections below:

Total N load from agricultural land is too high, source apportionment too high for agriculture.

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### 4. Analysis of Nutrient State

Does the section adequately describe your catchment:    Yes    ☒    Partly    ☐    No

If you answered No, please specify any corrections below:

Figure 12 not referenced.

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### Annex 1-4

Are the sections of any help for you:    Yes    ☒    Partly    ☐    No

If you answered No, please specify why below:

Filled in by Kirsti Granlund, SYKE, Finland

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